

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Jun-22	16-Jun-22	Change	17-Jun-22	(+/-)	16-Jun-22	(+/-)	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22
S50M22	Jun 2022	942.90	940.70	2.2 0.23 %	349,105	-9.12 %	384,127	10.04 %	349,065	-0.12 %	349,490	-0.53 %	351,347
S50N22	Jul 2022	942.00	941.00	1 0.11 %	362	-9.05 %	398	13.71 %	350	15.13 %	304	2.70 %	296
S50Q22	Aug 2022	939.80	943.00	-3.2 -0.34 %	31	19.23 %	26	52.94 %	17	41.67 %	12	50.00 %	8
S50U22	Sep 2022	937.00	934.70	2.3 0.25 %	82,237	0.48 %	81,848	16.29 %	70,382	1.73 %	69,183	8.81 %	63,580
S50Z22	Dec 2022	936.50	934.70	1.8 0.19 %	27,952	2.25 %	27,336	18.29 %	23,110	2.48 %	22,551	4.15 %	21,652
S50H23	Mar 2023	932.00	930.20	1.8 0.19 %	7,318	1.23 %	7,229	10.98 %	6,514	-4.64 %	6,831	0.41 %	6,803

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Jun-22	16-Jun-22	Change	17-Jun-22	(+/-)	16-Jun-22	(+/-)	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22
JASU22	Sep 2022	33,770	3.72	3.30	0.42 12.73 %	144,085	18.58 %	121,508	28.74 %	94,382	1.61 %	92,883	0.00 %	92,879
TRUEU22	Sep 2022	27,093	4.61	4.40	0.21 4.77 %	44,766	25.18 %	35,762	-18.17 %	43,702	15.93 %	37,698	-1.21 %	38,160
JASZ22	Dec 2022	19,001	3.66	3.29	0.37 11.25 %	45,533	49.13 %	30,532	-22.08 %	39,184	1.29 %	38,684	0.00 %	38,684
JASM22	Jun 2022	11,184	3.64	3.27	0.37 11.31 %	137,548	-6.09 %	146,468	-23.42 %	191,251	-0.03 %	191,315	-0.27 %	191,824
IRPCU22	Sep 2022	9,121	3.12	3.30	-0.18 -5.45 %	4,901	-28.07 %	6,814	0.38 %	6,788	2.00 %	6,655	-7.18 %	7,170
TRUEM22	Jun 2022	8,771	4.64	4.41	0.23 5.22 %	50,713	-14.42 %	59,260	-2.43 %	60,734	-1.61 %	61,729	-2.70 %	63,440
BANPUU22	Sep 2022	8,069	11.84	11.90	-0.06 -0.50 %	29,027	0.43 %	28,903	0.73 %	28,693	-3.01 %	29,583	-0.27 %	29,662
SUPERH23	Mar 2023	8,000	0.79	0.81	-0.02 -2.47 %	20,020	-28.55 %	28,020	-73.99 %	107,734	4.87 %	102,734	-10.85 %	115,234
TTBU22	Sep 2022	7,639	1.27	1.26	0.01 0.79 %	32,690	-14.30 %	38,145	10.41 %	34,549	3.25 %	33,461	8.20 %	30,925
IRPCZ22	Dec 2022	6,504	3.16	3.21	-0.05 -1.56 %	13,130	98.16 %	6,626	0.21 %	6,612	0.00 %	6,612	0.00 %	6,612

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			17-Jun-22	(+/-)	16-Jun-22	(+/-)	15-Jun-22	(+/-)	14-Jun-22	(+/-)	13-Jun-22	17-Jun-22	16-Jun-22	Change
GUNKULM22	Jun 2022	2,673	175,292	-0.62 %	176,390	-3.83 %	183,415	-0.27 %	183,908	-9.76 %	203,798	5.34	5.35	-0.01 -0.2 %
JASU22	Sep 2022	33,770	144,085	18.58 %	121,508	28.74 %	94,382	1.61 %	92,883	0.00 %	92,879	3.72	3.30	0.42 12.7 %
JASM22	Jun 2022	11,184	137,548	-6.09 %	146,468	-23.42 %	191,251	-0.03 %	191,315	-0.27 %	191,824	3.64	3.27	0.37 11.3 %
SIRIM22	Jun 2022	76	131,790	0.00 %	131,786	-0.80 %	132,846	-10.75 %	148,851	0.01 %	148,838	1.02	1.00	0.02 2 %
BLANDZ22	Dec 2022	0	121,696	0.00 %	121,696	-0.51 %	122,325	0.10 %	122,205	0.00 %	122,205	1.02	1.03	-0.01 -1 %
SUPERM22	Jun 2022	6,138	98,758	-5.63 %	104,653	-1.80 %	106,569	0.00 %	106,567	0.05 %	106,510	0.79	0.81	-0.02 -2.5 %
SIRIU22	Sep 2022	41	80,377	0.05 %	80,338	1.49 %	79,158	0.21 %	78,989	-0.01 %	78,997	1.03	1.04	-0.01 -1 %
BLANDU22	Sep 2022	528	72,884	0.70 %	72,376	3.00 %	70,269	0.82 %	69,696	0.12 %	69,613	1.01	1.02	-0.01 -1 %
BLANDM22	Jun 2022	9	65,700	-0.01 %	65,708	-1.47 %	66,688	-0.01 %	66,696	-0.06 %	66,733	1.03	1.04	-0.01 -1 %
SUPERU22	Sep 2022	2,213	57,067	-1.36 %	57,856	5.58 %	54,796	0.00 %	54,794	0.37 %	54,591	0.81	0.80	0.01 1.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.70	0.44	13.50
STGT	17.00	0.90	5.59
TRUE	4.64	0.22	4.98
GPSC	64.50	3.00	4.88
DTAC	44.50	2.00	4.71
BGRIM	34.25	1.25	3.79
BTS	8.50	0.30	3.66
MBK	14.20	0.50	3.65
PSH	13.30	0.40	3.10
KEX	24.40	0.70	2.95

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	11.30	-1.20	-9.60
ESSO	10.70	-1.10	-9.32
BCP	29.25	-3.00	-9.30
TOP	49.50	-3.75	-7.04
IRPC	3.10	-0.20	-6.06
IVL	47.50	-2.75	-5.47
PTT	33.50	-1.25	-3.60
PTTGC	43.75	-1.50	-3.31
SCGP	51.75	-1.25	-2.36
BANPU	12.60	-0.30	-2.33

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/06/2022	104,274	110,725	-6,451	53,220	56,946	-3,726	168,763	158,586	10,177	326,257	467,005

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/06/2022	30,040	18,265	11,775	8,576	7,284	1,292	17,114	30,181	-13,067	55,730	57,858

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/06/2022	540	420	120	15,100	1,541	13,559	17,761	31,440	-13,679	33,401	179,530